

## CONTENTS OF VOLUME 26

### Articles

|  |           |
|--|-----------|
| AARONSON, JON AND DENKER, MANFRED. Characteristic functions of random variables attracted to 1-stable laws .....   | 399-415   |
| ADAMS, TERRENCE M. AND NOBEL, ANDREW B. On density estimation from ergodic processes .....   | 794-804   |
| ADELMAN, OMER, BURDZY, KRZYSZTOF AND PEMANTLE, ROBIN. Sets avoided by Brownian motion .....  | 429-464   |
| ALBIN, J. M. P. On extremal theory for self-similar processes ...  | 743-793   |
| ALDOUS, DAVID AND PITMAN, JIM. The standard additive coalescent .....  | 1703-1726 |
| ATAR, RAMI. Exponential stability for nonlinear filtering of diffusion processes in a noncompact domain .....  | 1552-1574 |
| BAI, Z. D. AND SILVERSTEIN, JACK W. No eigenvalues outside the support of the limiting spectral distribution of large-dimensional sample covariance matrices ..... | 316-345   |
| BENJAMINI, ITAI, PEMANTLE, ROBIN AND PERES, YUVAL. Unpredictable paths and percolation .....   | 1198-1211 |
| BERKES, ISTVÁN AND PHILIPP, WALTER. Limit theorems for mixing sequences without rate assumptions .....   | 805-831   |
| BERTON, JEAN. Darling-Erdős theorems for normalized sums of I.I.D. variables close to a stable law .....   | 832-852   |
| BOUÉ, MICHELLE AND DUPUIS, PAUL. A variational representation for certain functionals of Brownian motion .....   | 1641-1659 |
| BRAMSON, MAURY, COX, J. THEODORE AND DURRETT, RICHARD. A spatial model for the abundance of species .....  | 658-709   |
| BROWN, KENNETH S. AND DIACONIS, PERSI. Random walks and hyperplane arrangements .....  | 1813-1854 |
| BURDZY, KRZYSZTOF, PEMANTLE, ROBIN AND ADELMAN, OMER. Sets avoided by Brownian motion .....  | 429-464   |
| CÉPA, EMMANUEL. Problème de Skorohod multivoque .....  | 500-532   |
| CHOULLI, TAHIR, KRAWCZYK, LESZEK AND STRICKER, CHRISTOPHE. $\mathcal{E}$ -martingales and their applications in mathematical finance .....                         | 853-876   |
| COMETS, FRANCIS, MENSHIKOV, MIKHAIL, AND POPOV, SERGUEI. Lyapunov functions for random walks and strings in random environment .....                               | 1433-1445 |
| COX, J. THEODORE, DURRETT, RICHARD AND BRAMSON, MAURY. A spatial model for the abundance of species .....  | 658-709   |
| CVITANIĆ, JAKŠA, KARATZAS, IOANNIS AND SONER, H. METE. Backward stochastic differential equations with constraints on the gains-process .....                      | 1522-1551 |
| DALANG, ROBERT C. AND FRANGOS, N. E. The stochastic wave equation in two spatial dimensions .....  | 187-212   |
| DAWSON, DONALD A., FLEISCHMANN, KLAUS AND LEDUC, GUILLAUME. Continuous dependence of a class of super-processes on branching parameters and applications .....     | 562-601   |

|   |           |
|---|-----------|
| DAWSON, DONALD A. AND PERKINS, EDWIN A. Long-time behavior and coexistence in a mutually catalytic branching model .....  | 1088-1138 |
| DE ACOSTA, A. AND NEY, PETER. Large deviation lower bounds for arbitrary additive functionals of a Markov Chain .....   | 1660-1682 |
| DENKER, MANFRED AND AARONSON, JON. Characteristic functions of random variables attracted to 1-stable laws .....  | 399-415   |
| DEUSCHEL, JEAN-DOMINIQUE AND ROSEN, JAY. Occupation time large deviations for critical branching Brownian motion, super-Brownian motion and related processes ..... | 602-643   |
| DHERSIN, JEAN-STÉPHANE AND LE GALL, JEAN-FRANCOIS. Kolmogorov's test for super-Brownian motion .....  | 1041-1056 |
| DIACONIS, PERSI AND BROWN, KENNETH S. Random walks and hyperplane arrangements .....  | 1813-1854 |
| DUHEILLE, F. On the range of $\mathbf{R}^2$ or $\mathbf{R}^3$ -valued harmonic morphisms .....  | 308-315   |
| DUPUIS, PAUL AND BOUÉ, MICHELLE. A variational representation for certain functionals of Brownian motion .....  | 1641-1659 |
| DURRETT, RICHARD, BRAMSON, MAURY AND COX, J. THEODORE. A spatial model for the abundance of species .....   | 658-709   |
| ENCHEV, OGNIAN B. White noise indexed by loops .....  | 985-999   |
| ETHIER, S. N. AND KURTZ, THOMAS G. Coupling and ergodic theorems for Fleming-Viot processes .....   | 533-561   |
| FLEISCHMANN, KLAUS, LEDUC, GUILLAUME AND DAWSON, DONALD A. Continuous dependence of a class of superprocesses on branching parameters and applications .....        | 562-601   |
| FRANGOS, N. E. AND DALANG, ROBERT C. The stochastic wave equation in two spatial dimensions .....   | 187-212   |
| FREIDLIN, MARK AND WEBER, MATTHIAS. Random perturbations of nonlinear oscillators .....   | 925-967   |
| GADIDOV, ANDA. Strong law of large numbers for multilinear forms .....  | 902-923   |
| GANTERT, NINA. Functional Erdős-Renyi laws for semiexponential random variables .....   | 1356-1369 |
| GIRAITIS, LIUDAS AND TAQQU, MURAD S. Central limit theorems for quadratic forms with time-domain conditions .....   | 377-398   |
| GOLDMAN, ANDRÉ. Sur une conjecture de D. G. Kendall concernant la cellule de Crofton du plan et sur sa contrepartie brownienne .....                                | 1727-1750 |
| GRIGOR'YAN, ALEXANDER AND KELBERT, MARK. Range of fluctuation of Brownian motion on a complete Riemannian manifold .....  | 78-111    |
| GRIMMETT, G. R. AND STACEY, A. M. Critical probabilities for site and bond percolation models .....   | 1788-1812 |

|   |           |
|---|-----------|
| HÄGGSTRÖM, OLLE AND MOSSEL, ELCHANAN. Nearest-neighbor walks with low predictability profile and percolation in $2 + \varepsilon$ dimensions .....          | 1212-1231 |
| HAMBLY, B. M. AND LYONS, T. J. Stochastic area for Brownian motion on the Sierpinski gasket .....   | 132-148   |
| HOFFMAN, CHRISTOPHER. Unpredictable nearest neighbor processes .....  | 1781-1787 |
| HSING, TAIEN AND LEADBETTER, M. R. On the excursion random measure of stationary processes .....  | 710-742   |
| HU, YUEYUN AND SHI, ZHAN. The limits of Sinai's simple random walk in random environment .....  | 1477-1521 |
| JACOD, JEAN AND PROTTER, PHILIP. Asymptotic error distributions for the Euler method for stochastic differential equations .....                            | 267-307   |
| JANVRESSE, ELISE. First order correction for the hydrodynamic limit of symmetric simple exclusion processes with speed change in dimension $d \geq 3$ ..... | 1874-1912 |
| KARATZAS, IOANNIS, SONER, H. METE AND CVITANIĆ, JAKŠA. Backward stochastic differential equations with constraints on the gains-process .....               | 1522-1551 |
| KELBERT, MARK AND GRIGOR'YAN, ALEXANDER. Range of fluctuation of Brownian motion on a complete Riemannian manifold ....                                     | 78-111    |
| KLENKE, ACHIM. Clustering and invariant measures for spatial branching models with infinite variance .....  | 1057-1087 |
| KRAWCZYK, LESZEK, STRICKER, CHRISTOPHE AND CHOULLI, TAHIR. $\mathcal{E}$ -martingales and their applications in mathematical finance .....                  | 853-876   |
| KURTZ, THOMAS G. AND ETHIER, S. N. Coupling and ergodic theorems for Fleming-Viot processes .....   | 533-561   |
| LALLEY, STEVEN P. AND SELLKE, TOM. Limit set of a weakly supercritical contact process on a homogeneous tree .....  | 644-657   |
| LE GALL, JEAN-FRANÇOIS AND DHERSIN, JEAN-STÉPHANE. Kolmogorov's test for super-Brownian motion .....  | 1041-1056 |
| LE GALL, JEAN-FRANÇOIS AND LE JAN, YVES. Branching processes in Lévy processes: Laplace functionals of snakes and superprocesses .....                      | 1407-1432 |
| LE GALL, JEAN-FRANÇOIS AND LE JAN, YVES. Branching processes in Lévy processes: The exploration process .....   | 213-252   |
| LE JAN, YVES AND LE GALL, JEAN-FRANÇOIS. Branching processes in Lévy processes: Laplace functionals of snakes and superprocesses .....                      | 1407-1432 |
| LE JAN, YVES AND LE GALL, JEAN-FRANÇOIS. Branching processes in Lévy processes: The exploration process .....   | 213-252   |
| LEADBETTER, M. R. AND HSING, TAIEN. On the excursion random measure of stationary processes .....   | 710-742   |

|   |           |
|---|-----------|
| LEDUC, GUILLAUME, DAWSON, DONALD A. AND FLEISCHMANN, KLAUS. Continuous dependence of a class of superprocesses on branching parameters and applications ..... | 562-601   |
| LEE, TZONG-YOW AND TORCASO, FRED. Wave propagation in a lattice KPP equation in random media .....  | 1179-1197 |
| LEE, TZONG-YOW AND YAU, HORNG-TZER. Logarithmic Sobolev inequality for some models of random walks .....  | 1855-1873 |
| LEÓN, JORGE A. AND NUALART, DAVID. Stochastic evolution equations with random generators .....  | 149-186   |
| LI, SHOUMEI AND OGURA, YUKIO. Convergence of set valued sub- and supermartingales in the Kuratowski-Mosco sense .....   | 1384-1402 |
| LYONS, T. J. AND HAMBLY, B. M. Stochastic area for Brownian motion on the Sierpinski gasket .....   | 132-148   |
| MENSHIKOV, MIKHAIL, POPOV, SERGUEI AND COMETS, FRANCIS. Lyapunov functions for random walks and strings in random environment .....                           | 1433-1445 |
| MOHAMMED, SALAH-ELDIN A. AND SCHEUTZOW, MICHAEL K. R. Spatial estimates for stochastic flows in Euclidean space .....   | 56-77     |
| MOSSEL, ELCHANAN AND HÄGGSTRÖM, OLLE. Nearest-neighbor walks with low predictability profile and percolation in $2 + \varepsilon$ dimensions .....            | 1212-1231 |
| MOUNTFORD, THOMAS AND SWEET, TED. Finite approximations to the critical reversible nearest particle system .....  | 1751-1780 |
| MYTNIK, LEONID. Weak uniqueness for the heat equation with noise .....  | 968-984   |
| NEY, PETER AND DE ACOSTA, A. Large deviation lower bounds for arbitrary additive functionals of a Markov Chain .....  | 1660-1682 |
| NOBEL, ANDREW B. AND ADAMS, TERRENCE M. On density estimation from ergodic processes .....  | 794-804   |
| NORRIS, J. R. Ornstein-Uhlenbeck processes indexed by the circle .....  | 465-478   |
| NUALART, DAVID AND LEÓN, JORGE A. Stochastic evolution equations with random generators .....   | 149-186   |
| OGURA, YUKIO AND LI, SHOUMEI. Convergence of set valued sub- and supermartingales in the Kuratowski-Mosco sense .....   | 1384-1402 |
| PELIGRAD, MAGDA. On the blockwise bootstrap for empirical processes for stationary sequences .....  | 877-901   |
| PEMANTLE, ROBIN, ADELMAN, OMER AND BURDZY, KRZYSZTOF. Sets avoided by Brownian motion .....   | 429-464   |
| PEMANTLE, ROBIN, PERES, YUVAL AND BENJAMINI, ITAL. Unpredictable paths and percolation .....  | 1198-1211 |

|   |           |
|---|-----------|
| PERERA, GONZALO AND WSCHBOR, MARIO. Crossings and occupation measures for a class of semimartingales .....  | 253-266   |
| PERES, YUVAL, BENJAMINI, ITAI AND PEMANTLE, ROBIN. Unpredictable paths and percolation .....  | 1198-1211 |
| PERKINS, EDWIN A. AND DAWSON, DONALD A. Long-time behavior and coexistence in a mutually catalytic branching model ...  | 1088-1138 |
| PESKIR, GORAN. Optimal stopping of the maximum process: The maximality principle .....  | 1614-1640 |
| PHILIPP, WALTER AND BERKES, ISTVÁN. Limit theorems for mixing sequences without rate assumptions .....  | 805-831   |
| PIAU, DIDIER. Théorème central limite fonctionnel pour une marche au hasard en environnement aléatoire .....  | 1016-1040 |
| PITERBARG, VLADIMIR V. Expansions and contractions of isotropic stochastic flows of homeomorphisms .....  | 479-499   |
| PITMAN, JIM AND ALDOUS, DAVID. The standard additive coalescent .....   | 1703-1726 |
| PITMAN, JIM AND YOR, MARC. Random Brownian scaling identities and splicing of Bessel processes .....  | 1683-1702 |
| POPOV, SERGUEI, COMETS, FRANCIS AND MENSHIKOV, MIKHAIL. Lyapunov functions for random walks and strings in random environment .....                                 | 1433-1445 |
| PRADEILLES, FREDÉRIC. Wavefront propagation for reaction-diffusion systems and backward SDEs .....  | 1575-1613 |
| PROTTER, PHILIP AND JACOD, JEAN. Asymptotic error distributions for the Euler method for stochastic differential equations .....                                    | 267-307   |
| QIAN, JINGHUA. The $p$ -variation of partial sum processes and the empirical process .....  | 1370-1383 |
| REZAKHANLOU, FRAYDOUN. Large deviations from a kinetic limit .....  | 1259-1340 |
| ROSEN, JAY AND DEUSCHEL, JEAN-DOMINIQUE. Occupation time large deviations for critical branching Brownian motion, super-Brownian motion and related processes ..... | 602-643   |
| SALZANO, MARCIA AND SCHONMANN, ROBERTO H. A new proof that for the contact process on homogeneous trees local survival implies complete convergence .....           | 1251-1258 |
| SCHECHTMAN, G., SCHLUMPRECHT, TH. AND ZINN, J. On the Gaussian measure of the intersection .....  | 346-357   |
| SCHEUTZOW, MICHAEL K. R. AND MOHAMMED, SALAH-ELDIN A. Spatial estimates for stochastics flows in Euclidean space ..   | 56-77     |
| SCHLUMPRECHT, TH., ZINN, J. AND SCHECHTMAN, G. On the Gaussian measure of the intersection .....  | 346-357   |
| SCHONMANN, ROBERTO H AND SALZANO, MARCIA. A new proof that for the contact process on homogeneous trees local survival implies complete convergence .....           | 1251-1258 |

|  |           |
|--|-----------|
| SELLKE, TOM AND LALLEY, STEVEN P. Limit set of a weakly supercritical contact process on a homogeneous tree . . . . .  | 644-657   |
| SEPPÄLÄINEN, TIMO. Entropy for translation-invariant random-cluster measures . . . . .   | 1139-1178 |
| SEPPÄLÄINEN, TIMO. Exact limiting shape for a simplified model of first-passage percolation on the plane . . . . .   | 1232-1250 |
| SHI, ZHAN. Windings of Brownian motion and random walks in the plane . . . . .   | 112-131   |
| SHI, ZHAN AND HU, YUEYUN. The limits of Sinai's simple random walk in random environment . . . . .   | 1477-1521 |
| SHIEH, NARN-RUEIH. Multiple points of dilation-stable Lévy processes . . . . .   | 1341-1355 |
| SILVERSTEIN, JACK W. AND BAI, Z. D. No eigenvalues outside the support of the limiting spectral distribution of large-dimensional sample covariance matrices . . . . . | 316-345   |
| SONER, H. METE, CVITANIC, JAKŠA AND KARATZAS, IOANNIS. Backward stochastic differential equations with constraints on the gains-process . . . . .                      | 1522-1551 |
| STRICKER, CHRISTOPHE, CHOULLI, TAHIR AND KRAWCZYK, LESZEK. $\mathcal{E}$ -martingales and their applications in mathematical finance . . . . .                         | 853-876   |
| STURM, K. T. Diffusion processes and heat kernels on metric spaces . . . . .   | 1-55      |
| SWEET, TED AND MOUNTFORD, THOMAS. Finite approximations to the critical reversible nearest particle system . . . . .   | 1751-1780 |
| TAQUU, MURAD S. AND GIRAITIS, LIUDAS. Central limit theorems for quadratic forms with time-domain conditions . . . . .   | 377-398   |
| TORCASO, FRED AND LEE, TZONG-YOW. Wave propagation in a lattice KPP equation in random media . . . . .   | 1179-1197 |
| UCHIYAMA, KÔHEI. Wiener's test for random walks with mean zero and finite variance . . . . .   | 368-376   |
| WEBER, MATTHIAS AND FREIDLIN, MARK. Random perturbations of nonlinear oscillators . . . . .  | 925-967   |
| WEHR, JAN AND WOO, JUNG. Absence of geodesics in first-passage percolation on a half-plane . . . . .   | 358-367   |
| WOO, JUNG AND WEHR, JAN. Absence of geodesics in first-passage percolation on a half-plane . . . . .   | 358-367   |
| WSCHEBOR, MARIO AND PERERA, GONZALO. Crossings and occupation measures for a class of semimartingales . . . . .  | 253-266   |
| WÜTHRICH, MARIO V. Superdiffusive behavior of two-dimensional Brownian motion in a Poissonian potential . . . . .  | 1000-1015 |
| YAU, HORNG-TZER AND LEE, TZOG-YOW. Logarithmic Sobolev inequality for some models of random walks . . . . .  | 1855-1873 |
| YOR, MARC AND PITMAN, JIM. Random Brownian scaling identities and splicing of Bessel processes . . . . .   | 1683-1702 |

|   |           |
|---|-----------|
| ZERNER, MARTIN P. W. Lyapounov exponents and quenched large deviations for multidimensional random walk in random environment ..... | 1446-1476 |
| ZINN, J., SCHECHTMAN, G. AND SCHLUMPRECHT, TH. On the Gaussian measure of the intersection .....                                    | 346-357   |

### Book Reviews

|   |           |
|---|-----------|
| HSU, ELTON P. Review of <i>Probabilistic Techniques in Analysis</i> .   | 1403-1405 |
| NUMMELIN, ESA. Review of <i>Topics in the Constructive Theory of Countable Markov Chains</i> by G. Fayolle, V. A. Malyshev and M. V. Menshikov .....    | 425-427   |
| SHAFFER, GLENN. Review of <i>Creating Modern Probability: Its Mathematics, Physics, and Philosophy in Historical Perspective</i> by Jan Von Plato ..... | 416-424   |